2

2.1

2.2

2.3

2.4

方程的根

f(x)

零点

$$f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0 \quad (a_n \neq 0)$$

$$f(x) = 0 \quad n \quad \text{代数方程}$$

 \succ f(x)

$$f(x) = 2 + \sin x - e^x$$

$$f(x) = 0$$
 超越方程

$$f(x) = 0$$

$$x = (x_1, x_2, \dots, x_n)^{\mathrm{T}} \quad (x_i \in [a_i, b_i]), \quad f(x) = (f_1(x), f_2(x), \dots, f_n(x))^{\mathrm{T}} \in \mathbf{R}^n.$$

$$f(x) = 0, \qquad x \in [a, b]$$

$$f(x)$$

$$f(x) \in C([a, b]), \qquad f(a)f(b) < 0$$

$$f(x) = 0 \quad [a, b]$$

$$[a, b] \qquad (1) \quad \mathbf{有根区间} \qquad f(x) = 0$$

$$[a, b] \qquad (1) \quad \mathbf{隔离区间}$$

•

•

Matlab

•*•

** f(x)•*• $h \qquad h = \frac{b-a}{n}$ $[a,b] a_0 = a$ " $x_k = a + kh(k = 0,1,2,\dots,n)$ $f(x_k)$ $f(x_{k-1}) \cdot f(x_k) \le 0, \qquad x^* \qquad x_{k-1} \quad x_k$ $[x_{k-1}, x_k]$ f(x)=0

 $f(x) \qquad [a,b] \qquad f(a) \cdot f(b) < 0$ $f(x) = 0 \quad [a,b]$ $[a,b] \qquad f(x) = 0 \quad [a,b]$

 \triangleright f(x)

 χ^*

 $\rightarrow a_0 = a, b_0 = b$

$$[a_0, b_0] \qquad [a_0, b_0] \qquad x_0 = \frac{1}{2}(a_0 + b_0) \qquad f(x_0) \qquad f(x_0) = 0,$$

$$x^* = \frac{1}{2}(a_0 + b_0) \qquad f(x_0) \qquad f(a_0)$$

$$f(b_0) \qquad f(a_0) \qquad f(a_0) \qquad a_1 = a_0$$

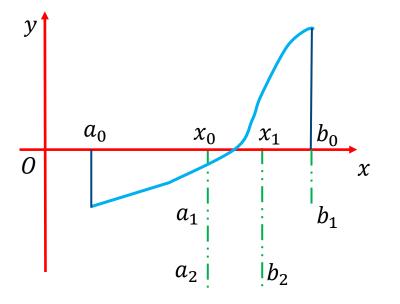
$$b_1 = x_0 = \frac{a_0 + b_0}{2}$$

$$f(x_0) \cdot f(b_0) < 0, \qquad [x_0, b_0] \qquad a_1 = x_0 = \frac{a_0 + b_0}{2}$$

$$\frac{a_0 + b_0}{2} \qquad b_1 = b_0$$

$$[a_1, b_1]$$
 $[a_0, b_0]$ $[a_1, b_1]$

 $[a_0,b_0]\supset [a_1,b_1]\supset [a_2,b_2]\supset \cdots \supset [a_k,b_k]\supset \cdots$



k $[a_k, b_k]$ $b_k - a_k = \frac{1}{2^k}(b - a)$ [a,b] $(k \to \infty)$ χ^* [a,b] $[a_k, b_k]$ $x_k = \frac{1}{2}(a_k + b_k)$ x^* $x_0, x_1, x_2, \cdots x_k, \cdots$

$$|x^* - x_k| \le \frac{1}{2} (b_k - a_k) = \frac{1}{2^{k+1}} (b - a)$$

$$\varepsilon > 0$$

$$\left| \frac{1}{2^{k+1}} (b - a) \right| < \varepsilon$$

$$\left| \frac{1}{2^k} \right| < \frac{2\varepsilon}{b - a} \quad 2^k > \frac{b - a}{2\varepsilon}$$

$$k > \frac{\ln(b - a) - \ln 2\varepsilon}{\ln 2}$$

$$|x^* - x_k| < \varepsilon$$

$$x_k$$

$$f(x) = 2 + \sin x - e^x \quad x \in [0,2]$$

$$10^{-2}$$

$$f'(x)$$
 $f(x)$

$$f(0) > 0$$
 $f(2) < 0$ $f(x)$

$$\frac{2-0}{2^{k+1}} \le 10^{-2} \qquad k \ge 7 \qquad k = 7$$

n	a_n	b_n	x_n	$f(x_{n)}$
О	0	2	1	0.123189
1	1	2	1.5	-1.48419
2	1	1.5	1.25	-0.54136
3	1	1.25	1.125	-0.17795
4	1	1.125	1.0625	-0.02002
5	1	1.0625	1.03125	0.053372
6	1.03125	1.0625	1.046875	0.017129
7	1.046875	1.0625	1.054688	-0.00133

$$x^* \approx 1.05$$

$$x^3 - x - 1 = 0$$
 $x \in [1,2]$

 10^{-3}

$$f(x) = x^3 - x - 1$$
 $f'(x) = 3x^2 - 1$ $f(x)$

$$f(1) = -1 < 0$$
 $f(2) = 5 > 0$ $f(x)$

$$|x^* - x_n| \le \frac{2-1}{2^{n+1}} < 10^{-3}$$
 $n \ge \frac{3}{\lg 2} - 1$

n = 9

n	a_n	b_n	x_n	$f(x_{n)}$
0	1	2	1.5	+
1	1	1.5	1.25	-
2	1.25	1.5	1.375	+
3	1.25	1.375	1.3125	-
4	1.3125	1.375	1.3438	+
5	1.3125	1.3438	1.3281	+
6	1.3125	1.3281	1.3203	-
7	1.3203	1.3281	1.3242	-
8	1.3242	1.3281	1.3262	+
9	1.3242	1.3262	1.3252	+

$$x_9 = 1.325$$

$$x^3 - x - 1 = 0 \quad x \in [1,2]$$

$$x = \sqrt[3]{\frac{1}{2} + \sqrt{\frac{23}{108}}} + \sqrt[3]{\frac{1}{2} - \sqrt{\frac{23}{108}}} = 1.324717958 \cdots$$

f(x)f(x)1/2

 $f(x) x^* f(x) = 0$ $x_k k f(x) x_k$ $f(x^*) \approx f(x_k) + f'(x_k)(x^* - x_k)$ $0 = f(x^*) \approx f(x_k) + f'(x_k)(x^* - x_k)$ \triangleright

 $y = f'(x_0)(x - x_0) + y_0$

$$\Box f'(x_k) \neq 0, \qquad x^* \approx x_k - \frac{f(x_k)}{f'(x_k)}$$

$$x_{k+1}$$

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} \quad (k = 0, 1, 2, \dots)$$

牛顿 (Newton) 迭代公式

$$\varphi(x) = x - \frac{f(x)}{f'(x)}$$

$$\varphi(x) = x - \frac{f(x)}{f'(x)}$$

$$f(x) = 0$$

 $\triangleright f(x) = 0$ x^* $y = f(x) \quad x$ x_k y = f(x) $(x_k, f(x_k))$ f(x) $f(x) - f(x_k) = f'(x_k)(x - x_k),$ x_{k+1} $0 - f(x_k) = f'(x_k)(x_{k+1} - x_k)$ $x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$

) f

定理2.2
$$f(x) = 0$$
 [a, b]

 $\Rightarrow f(a)f(b) < 0$
 $\Rightarrow f''(x)$ [a, b]

 $\Rightarrow x \in [a, b]$ $f'(x) \neq 0$
 $\Rightarrow x_0 \in [a, b]$ $f(x_0)f''(x_0) > 0$
 $\{x_k\}$ $f(x) = 0$ [a, b] x^*
 $\varphi(x) = x - \frac{f(x)}{f'(x)}$ $\varphi'(x) = 1 - \frac{[f'(x)]^2 - f(x)f''(x)}{x^2}$

$$f(x_0) > 0 \qquad f''(x_0) > 0$$

$$x_{k+1} - x^* = \varphi(x_k) - x^* = x_k - \frac{f(x_k)}{f'(x_k)} - x^*$$

$$= (x_k - x^*) - \frac{f'(\xi_k)}{f'(x_k)} (x_k - x^*)$$

$$= (x_k - x^*) (1 - \frac{f'(\xi_k)}{f'(x_k)})$$

$$\xi_k \quad x_k \quad x^*$$

$$f'(x) \qquad \frac{f'(\xi)}{f'(x_k)} > 0 \qquad 1$$

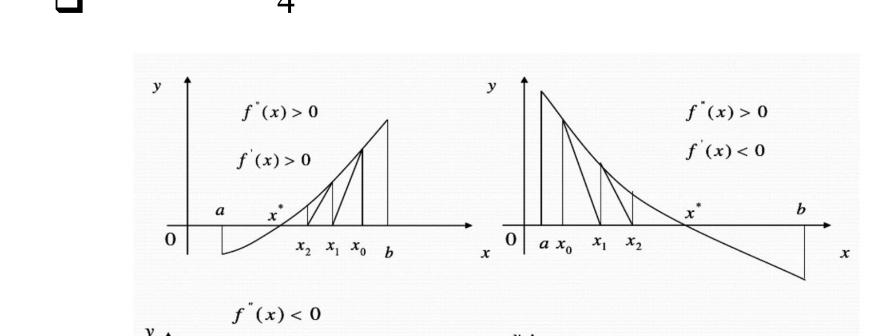
$$f'(x) > 0 \qquad f(x_0) > 0 = f(x^*) \qquad x_0 > x^* \qquad x_0 > \xi_0 \qquad f''(x) > 0$$

$$0 \qquad f'(x_0) > f'(\xi_0) \qquad \frac{f'(\xi_0)}{f'(x_0)} < 1 \qquad x_1 - x^* \qquad x_0 - x^*$$

$$x_0 > x_1 > x^* \qquad x_k > x_{k+1} > x^*$$

$$f'(x) < 0 \qquad x' \qquad x' = \varphi(x')$$

$$f(x') = 0 \qquad x' = x^*$$



b

 x^0

 $f^{''}(x) < 0$ $f^{'}(x) < 0$

f'(x) > 0

 x_2 x_1 x_0 b

x

2

2.5
$$f(x) = 2 + \sin x - e^x \quad x = f(1) > 0 \quad f(2) < 0 \quad f'(x) = \cos x - e^x \quad f''(x) = -\sin x - e^x$$

$$x_{0} = 2$$

$$x_{k+1} = x_{k} - \frac{f(x_{k})}{f'(x_{k})} = x_{k} - \frac{2+\sin x_{k} - e^{x_{k}}}{\cos x_{k} - e^{x_{k}}}$$

$$x_{1} = x_{0} - \frac{2+\sin x_{0} - e^{x_{0}}}{\cos x_{0} - e^{x_{0}}} = 2 - \frac{2+\sin 2 - e^{2}}{\cos 2 - e^{2}} \approx 1.4260$$

$$x_{2} = x_{1} - \frac{2+\sin x_{1} - e^{x_{1}}}{\cos x_{1} - e^{x_{1}}} \approx 1.1342$$

$$x_{3} = x_{2} - \frac{2+\sin x_{2} - e^{x_{2}}}{\cos x_{2} - e^{x_{2}}} \approx 1.0588$$

$$x_{4} = x_{3} - \frac{2+\sin x_{3} - e^{x_{3}}}{\cos x_{3} - e^{x_{3}}} \approx 1.0541$$

$$x_{5} = x_{4} - \frac{2+\sin x_{4} - e^{x_{4}}}{\cos x_{4} - e^{x_{4}}} \approx 1.0541$$

x = 2 f'(2) < 0 f''(2) < 0, $f(2) \cdot f''(2) > 0$

例2.6
$$f(x) = x^3 - x - 1 = 0 \quad x = 2$$

$$f(1) < 0 \quad f(2) > 0 \quad f'(x) = 3x^2 - 1 \quad f''(x) = 6x \quad x$$

$$f'(2) > 0 \quad f''(2) = 12 > 0 \quad f(2) > 0 \quad f(2) \cdot f''(2) > 0$$

$$x_0 = 2$$

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)} = x_k - \frac{x_k^3 - x_k - 1}{3x_k^2 - 1}$$

$$x_1 = x_0 - \frac{x_0^3 - x_0 - 1}{3x_0^2 - 1} = 2 - \frac{2^3 - 2 - 1}{3 \times (2)^2 - 1} \approx 1.545455$$

$$x_2 = x_1 - \frac{x_1^3 - x_1 - 1}{3x_1^2 - 1} \approx 1.359615$$

$$x_3 = x_2 - \frac{x_2^3 - x_2 - 1}{3x_2^2 - 1} \approx 1.325802$$

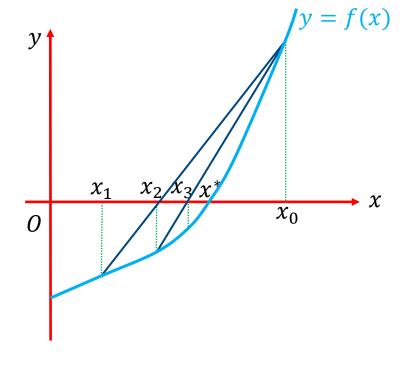
$$x_4 = x_3 - \frac{x_3^3 - x_3 - 1}{3x_3^2 - 1} \approx 1.32472$$

$$x_5 = x_4 - \frac{x_4^3 - x_4 - 1}{3x_2^2 - 1} \approx 1.32472$$

$$f'(x_k) \approx \frac{f(x_k) - f(x_0)}{x_k - x_0}$$

$$x_{k+1} = x_k - \frac{(x_k - x_0)}{f(x_k) - f(x_0)} f(x_k)$$

 $\Rightarrow \qquad x_{k+1} \quad x_k$

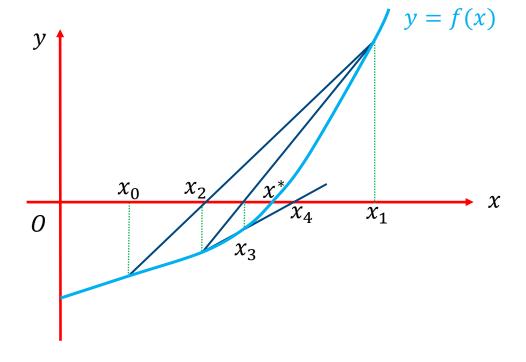


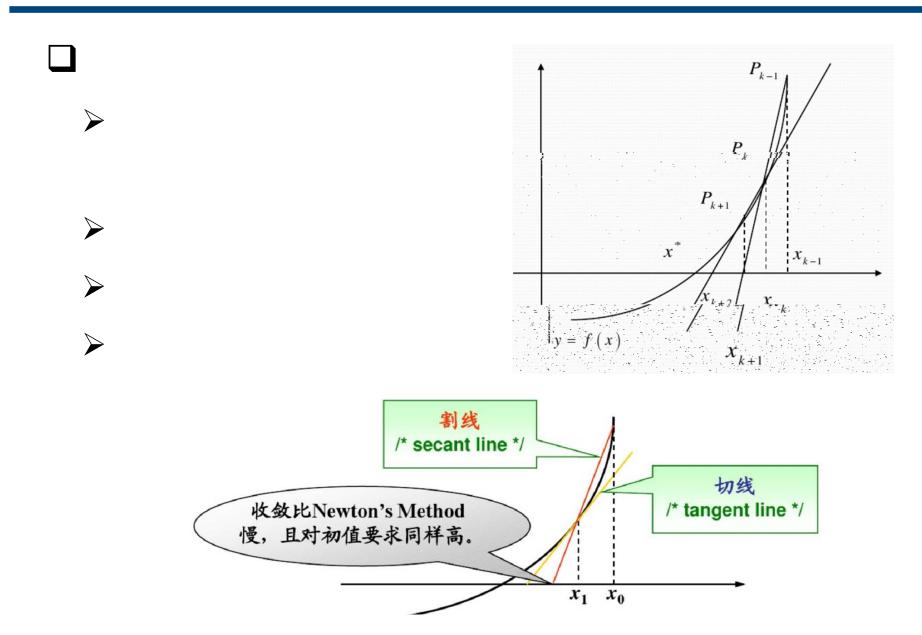
 $S(x^*, \delta)$ $x_0, x_1, (x_0, f(x_0))$ $(x_1, f(x_1))$ l_1 : $y = f(x_1) + \frac{f(x_1) - f(x_0)}{x_1 - x_0} (x - x_1)$ χ $x_2 = x_1 - \frac{x_1 - x_0}{f(x_1) - f(x_0)} f(x_1)$ $(x_1, f(x_1))$ $(x_2, f(x_2))$ l_2 : $y = f(x_2) + \frac{f(x_2) - f(x_1)}{x_2 - x_1} (x - x_2)$ \mathcal{X} $x_3 = x_2 - \frac{x_2 - x_1}{f(x_2) - f(x_1)} f(x_2)$

 $x^* x_0, x_1, x_2, \cdots, x_k, \cdots,$

$$x_{k+1} = x_k - \frac{x_k - x_{k-1}}{f(x_k) - f(x_{k-1})} f(x_k),$$

 $k = 1, 2, \dots$





$$f(x) = 2 + \sin x - e^x$$
 $x \in [0,2]$

$$f(0) = 1 > 0$$
 $f(2) = -4.4798 < 0$ $f(x)$
 $f(x) = 0$ $x \in [0,2]$ $x_0 = 2, x_1 = 0,$

k	x_k	k	x_k	k	x_k
0	2	6	0.9919	0	1.0531
1	0	7	1.0226	1	1.0536
2	0.3650	8	1.0383	2	1.0539
3	0.6427	9	1.0462	3	1.0540
4	0.8256	10	1.0502	4	1.0541
5	0.9332	11	1.0522	5	1.0541

$$x^3 - x - 1 = 0 \quad x \in [1,2] \quad .$$

$$f(0) = -1 < 0 \quad f(2) = 5 > 0 \quad f(x)$$

$$f(x) = 0 \quad x \in [1,2]$$

$$x_0 = 2, x_1 = 1.5,$$

\boldsymbol{k}	x_k	k	x_k
0	2	7	1.3256
1	1.5	8	1.3251
2	1.3939	9	1.3249
3	1.3532	10	1.3248
4	1.3367	11	1.3247
5	1.3298	12	1.3247
6	1.3269	13	1.3247

or 例2.7 $f(x) = x^3 - x - 1 = 0$ f(x) [1,2] f(1) = -1 < 0, f(2) =5 > 0, f(x) = 0 [1,2] f(x) = 0 $x = \varphi_1(x) = \sqrt[3]{x+1}, x = \varphi_2(x) = x^3 - 1$

 $x_0 = 1.5, \qquad \varphi_1(x) \qquad \qquad x_1 = 1.35721$

k	x_k	k	x_k	k	x_k
0	1.5	3	1.32588	6	1.32473
1	1.3521	4	1.32492	7	1.32472
2	1.33086	5	1.32476	8	1.32472

$$x_7 = x_8$$

 χ_8

迭代法

$$f(x) = 0$$

2.7
$$f(x) = 0$$
 $x = \varphi_2(x) = x^3 - 1$

$$x_{k+1} = x_k^3 - 1$$

$$x_0 = 1.5$$

$$x_1 = 2.375$$

$$x_2 = 12.3965$$

$$x_0 = 1.5$$
 $x_1 = 2.375$ $x_2 = 12.3965$ $x_3 = 1904.01 \cdots$

发散的

$$f(x) = 0$$

$$x = \varphi(x)$$

$$\varphi(x)$$

$$x_{k+1} = \varphi(x_k), k = 0,1,2 \cdots$$

$$x_0 \qquad \{x_k\}_{k=0}^{\infty}$$

$$\lim_{k \to \infty} x_{k+1} = x^* \qquad \varphi(x)$$

$$x^* = \lim_{k \to \infty} x_{k+1} = \lim_{k \to \infty} \varphi(x_k) = \varphi\left(\lim_{k \to \infty} x_k\right) = \varphi(x^*)$$

$$x^* \qquad x = \varphi(x) \qquad x^* \qquad f(x) = 0$$

 x^* $\varphi(x)$ 不动点 $x_{k+1} = \varphi(x_k), k =$ 0,1,2 ··· 收敛的 不动点迭代法 χ_{k+1} χ_k $x_{k+1} =$ $\varphi(x_k), k = 0,1,2 \cdots$ 单步迭代法 x_k k $\{\chi_k\}$

 $\varphi(x_k), k=0,1,2\cdots$ 发散的

 \triangleright 如何选取迭代函数 $\varphi(x)$, 使迭代公式 $x_{k+1} = \varphi(x_k)$ 收敛。

 $x_{k+1} =$

定理2.2 $\varphi(x)$ $\triangleright \varphi(x) \quad [a,b]$ (a,b) $x \in [a,b]$ $\varphi(x) \in [a,b]$ $L(0 < L < 1) \qquad [a, b] \qquad |\varphi'(x)| \le$ L < 1 $\Rightarrow \qquad \varphi(x) \quad [a,b]$ $x_0 \in [a, b], \qquad x_{k+1} = \varphi(x_k)$ $\{x_k\}_{k=1}^{\infty} \in [a,b] \qquad \lim_{k \to \infty} x_k = x^*$ $|x_k - x^*| \le \frac{L}{1 - L} |x_k - x_{k-1}|$ $|x_k - x^*| \le \frac{L^k}{1 - L} |x_1 - x_0|$

$$x = \varphi(x) \quad [a, b] \qquad \qquad \varphi(x) \quad [a, b] \qquad \qquad \varphi(x) \in [a, b] \qquad \qquad \varphi(x) \in$$

$$x_{0} \in [a, b] \qquad x_{k} \in [a, b]$$

$$x^{*} - x_{k+1} = \varphi(x^{*}) - \varphi(x_{k}) = \varphi'(\xi)(x^{*} - x_{k})$$

$$\xi \quad x^{*} \quad x_{k}$$

$$|x^{*} - x_{k+1}| \le L|x^{*} - x_{k}|(k = 0, 1, 2 \cdots)$$

$$0 \le |x^{*} - x_{k+1}| \le L^{k}|x^{*} - x_{0}|$$

$$0 < L < 1, \quad k \to \infty \quad L^{k} \to 0$$

$$\lim_{k \to \infty} |x^{*} - x_{k}| = 0$$

$$\lim_{k \to \infty} |x^{*} - x_{k}| = 0$$

$$\begin{aligned} |x^* - x_{k+1}| &\leq L|x^* - x_k| \; (k = 0,1,2\cdots) \\ |x_{k+1} - x_k| &\leq L|x_k - x_{k-1}| \; (k = 0,1,2\cdots) \\ \\ |x_{k+1} - x_k| &= |(x^* - x_k) - (x^* - x_{k+1})| \\ &\geq |x^* - x_k| - |x^* - x_{k+1}| \\ &\geq |x^* - x_k| - L|x^* - x_k| = (1 - L)|x^* - x_k| \\ |x^* - x_k| &\leq \frac{1}{1 - L}|x_{k+1} - x_k| &\leq \frac{1}{1 - L}|x_k - x_{k-1}| \\ |x^* - x_k| &\leq \frac{1}{1 - L}|x_{k+1} - x_k| &\leq \frac{L}{1 - L}|x_k - x_{k-1}| &\leq \frac{L^2}{1 - L}|x_{k-1} - x_{k-2}| \\ &\leq \cdots &\leq \frac{L^k}{1 - L}|x_1 - x_0| \end{aligned}$$

定义2.1

$$\chi^*$$

$$\varphi(x)$$

$$\chi^*$$

$$N(x^*, \delta)$$
: $|x - x^*| \le \delta$

$$x_0 \in$$

$$N(x^*, \delta)$$

$$x_{k+1} = \varphi(x_k), k = 0,1,2 \cdots$$

$$\{x_k\}_{k=0}^{\infty} \subset N(x^*, \delta),$$

$$\lim_{k\to\infty} x_k = x^*$$

$$x_{k+1} =$$

$$\varphi(x_k), k = 0,1,2 \cdots$$

定理2.3

$$\varphi(x)$$

$$\varphi'(x) \quad x^*$$

$$|\varphi'(x)| < 1$$

$$x_{k+1} = \varphi(x_k), k = 0,1,2 \cdots$$

$$\varphi'(x) \quad x^* \qquad |\varphi'(x^*)| < 1$$

$$x^* \qquad N(x^*, \delta) \qquad L(0 \le L < 1) \qquad \forall x \in N(x^*, \delta)$$

$$|\varphi'(x)| \le L_\circ \qquad \qquad x \in N(x^*, \delta)$$

$$|\varphi(x) - x^*| = |\varphi(x) - \varphi(x^*)| = |\varphi'(\xi)||x - x^*| \le L|x - x^*| < \delta$$

$$\xi \quad x \quad x^* \qquad \qquad \varphi(x) \in N(x^*, \delta)$$

定义2.2

$$\{x_k\}_{k=0}^{\infty}$$

x*

$$e_k = |x_k -$$

 χ^*

$$p \ge 1$$
 $c \ne 0$

$$\lim_{k \to \infty} \frac{e_{k+1}}{e_k^p} = c$$

$$\{x_k\}_{k=0}^{\infty} \quad p \qquad p = 1$$

$$p = 2$$

$$k \to \infty \qquad e_{k+1} \quad e_k \quad p$$

p > 1,

p

 $0 < |c| \le 1.$

定理2.4

 χ^*

$$\varphi(x)$$

$$p \ge 2$$
, $\varphi^{(p)}(x) x^*$
$$\varphi^{(n)}(x^*) = 0 \quad n = 1, 2, \dots, p-1 \qquad \varphi^{(p)}(x) \ne 0$$

$$x_{k+1} = \varphi(x_k), k = 0, 1, 2 \dots \qquad p$$

例2.8
$$a>0, x_0>0,$$
 $x_{k+1}=x_k(x_k^2+3a)/(3x_k^2+a)$ \sqrt{a} 3 $\lim_{k\to\infty} \left(\sqrt{a}-x_{k+1}\right)/(\sqrt{a}-x_k)^3$.
证明:
$$a>0, x_0>0 \quad x_k>0 \\ (k=1,2,\cdots) \quad \{x_k\} \quad x^*, \\ x^*=x^*(x^{*2}+3a)/(3x^{*2}+a), \quad x^*=0, x^*=\pm\sqrt{a}. \quad x^*=\sqrt{a}$$
 $\lim_{k\to\infty} x_k=\sqrt{a}$
$$\varphi(x)=x(x^2+3a)/(3x^2+a)$$

$$\varphi'(x)=\frac{(3x^2+3a)(3x^2+a)-x(x^2+3a)6x}{(3x^2+a)^2}=\frac{3(x^2-a)^2}{(3x^2+a)^2}$$
 $\forall x>0, |\varphi'(x)|<1,$
$$\lim_{k\to\infty} \frac{\sqrt{a}-x_{k+1}}{(\sqrt{a}-x_k)^3}=\lim_{k\to\infty} \frac{\sqrt{a}-(x_k^3+3ax_k)/(3x_k^2+a)}{(\sqrt{a}-x_k)^3}$$

$$=\lim_{k\to\infty} \frac{(\sqrt{a}-x_k)^3}{(\sqrt{a}-x_k)^3(3x_k^2+a)}=\lim_{k\to\infty} \frac{1}{3x_k^2+a}=\frac{1}{4a}$$

定理2.5
$$x^*$$
 $f(x) = 0$ $f''(x)$ x^*

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$x_{k+1} = \varphi(x_k)$$

$$x_{k+1} = \varphi(x_k)$$

$$x_{k+1} = \varphi(x_k)$$

$$\varphi(x) = x - \frac{f(x)}{f'(x)}$$

$$x^* \quad f(x) = 0$$

$$\varphi(x)$$

$$\varphi(x)$$

$$\varphi'(x) = 1 - \frac{[f'(x)]^2 - f(x)f''(x)}{[f'(x)]^2} = \frac{f(x)f''(x)}{[f'(x)]^2}$$

$$f'(x^*) \neq 0$$

$$\varphi'(x^*) = 0$$

$$2.2$$

$$x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$f(x^*) \quad x$$

$$0 = f(x^*) = f(x_k) + f'(x_k)(x^* - x_k) + \frac{f''(\xi_k)}{2}(x^* - x_k)^2$$

$$\xi_k \quad x_k \quad x^* \quad x_{k+1} = x_k - \frac{f(x_k)}{f'(x_k)}$$

$$f(x_k) - f'(x_k)x_k = -f'(x_k)x_{k+1}$$

$$0 = f'(x_k)(x^* - x_{k+1}) + \frac{f''(\xi_k)}{2}(x^* - x_k)^2$$

$$\frac{e_{k+1}}{e_k^2} = \frac{f''(\xi_k)}{2f'(x_k)} \quad (e_k = |x_k - x^*|)$$

$$k \to \infty \quad x_k \to x^* \quad \xi_k \to x^*$$

$$\lim_{k \to \infty} \frac{e_{k+1}}{e_k^2} = \frac{f''(x^*)}{2f'(x^*)} = c$$

$$c \neq 0 \quad c = 0$$

□ P66-67

>3.3 3.16 3.18

≥3.16 C++

**

class